

CTA Rankings

Agricultural Traders
 Currency Traders
 Discretionary Traders
 Diversified Traders
 Financial & Metals Traders
 Options Strategies Traders
 Stock Index Traders
 Systematic Traders

Top 10 Currency CTAs- Past 12 Months
From Jan-2007 to Dec-2007
Ranked by Compound Annual Return

Program Name or Manager	12-Mo. Comp Ann. Return
1. New World Cap'l Mgmt (MS Currency)	205.26%
2. Galleon Strategic Mgmt (FX Cannon)	97.35%
3. Boston Trading & Research (Platinum)	90.82%
4. MIGFX Inc (Retail)	56.43%
5. Directional Trading (Technical)	53.26%
6. Metro Forex Inc (Tri GI FX)	46.78%
7. H3 Global Advisors (Currency)	38.76%
8. Boston Trading & Research (Devrim FX)	35.73%
9. Harmony Invest. Mgrs. (ProFund FX)	31.44%
10. MIGFX Inc (Institutional)	31.09%

Ranked by Sharpe Ratio

Program Name or Manager	Sharpe Ratio
1. Boston Trading & Research (Platinum)	25.61
2. Boston Trading & Research (Devrim FX)	21.04
3. Metro Forex Inc (Tri GI FX)	8.13
4. Resolute Cap'l Growth Fund (A)	8.01
5. MIGFX Inc (Institutional)	3.96
6. MIGFX Inc (Retail)	3.87
7. New World Cap'l Mgmt (MS Currency)	3.16
8. 24FX Management Ltd	3.08
9. Cambridge Strategy (Asian Mrkts)	2.97
10. Excalibur Absolute Return Fund	2.69

Top 10 Currency CTAs - Past 36 Months
From Jan-2005 to Dec-2007
Ranked by Compound Annual Return

Program Name or Manager	36-Mo. Comp Ann. Return
1. New World Cap'l Mgmt (MS Currency)	78.97%
2. Zone Cap'l FX Managed Account	72.05%
3. Metro Forex Inc (Tri GI FX)	36.22%
4. 24FX Management Ltd	25.90%
5. Wooster Asset Mgmt (Portage Fund)	25.05%
6. MIGFX Inc (Retail)	17.71%
7. LACM Foreign Exchange (Z)	16.57%
8. Skibo Asset Mgmt (FX)	16.05%
9. Chelkowski, Marek D. (Forex)	15.52%
10. KMJ Capital (Currency)	15.17%

Ranked by Sharpe Ratio


Program Name or Manager	Sharpe Ratio
1. Metro Forex Inc (Tri GI FX)	3.06
2. 24FX Management Ltd	2.18
3. Zone Cap'l FX Managed Account	2.06
4. New World Cap'l Mgmt (MS Currency)	1.78
5. Wooster Asset Mgmt (Portage Fund)	1.57
6. Black Flag (GI. Macro)	1.43
7. Cambridge Strategy (Extended Mkts)	1.34
8. Skibo Asset Mgmt (FX)	1.27

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9. KMJ Capital (Currency)	1.05
10.MIGFX Inc (Retail)	0.95

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